



IFC / ECCBSO / CBRT Conference on  
**“Uses of Central Balance Sheet Data Offices’ information”**  
to be held in CBRT Premises, Özdere-İzmir, September 26<sup>th</sup>, 2016

08:30 - 08:45 Registration

08:45 - 09:00 Opening Remarks

Gülbin Şahinbeyoğlu (Central Bank of the Republic of Turkey)

**09:00 - 10:30 Session 1 - Introduction of Central Balance Sheet Data Offices**

Chair: Gülbin Şahinbeyoğlu (Central Bank of the Republic of Turkey)

**“Squaring the Circle -- Providing Annual Account Information for Research in Germany. The Annual Accounts Scientific Database and its Dissemination in the Deutsche Bundesbank”**

Ulf von Kalckreuth (Deutsche Bundesbank)

**“Matching firm-level data sources at the Statistics Department of Banco de Portugal”**

Paula Casimiro (Banco de Portugal and Chair BACH Working Group, ECCBSO), Ana Bárbara Pinto (Banco de Portugal), Tiago Pinho Pereira (Banco de Portugal)

**“Consolidated accounts of non-financial groups: facing the use of ERICA database for economic research; decomposition of ratios technique for cross-country comparison”**

Saskia Vennix (National Bank of Belgium and Vice-chair of ERICA - European Records of IFRS Consolidated Accounts Working Group, ECCBSO)

**“Trade credit of European non-financial corporations: the use of accounting information to estimate indicators of customer and supplier payment periods”**

Merve Artman (Central Bank of the Republic of Turkey and Financial Statement Analysis Working Group, ECCBSO) and Luis Ángel Maza (Banco de España and Financial Statement Analysis Working Group, ECCBSO)

*10:30 - 11:00 Coffee break and Group photo*

## 11:00 - 12:30 Session 2 - Assessing risk using Central Balance Sheet Data Offices' data – Part I

Chair: João Cadete de Matos (Banco de Portugal and ECCBSO)

### “Bank Quality, Judicial Efficiency and Borrower Runs: Loan Repayment Delays in Italy”

F. Schiantarelli (Boston College and IZA) , M. Stacchini (Banca d'Italia) and P. Strahan (Boston College and NBER)

### “Firm default probabilities revisited”

António Antunes (Banco de Portugal), Pedro Prego (Banco de Portugal) and Homero Gonçalves (Banco de Portugal)

### “Sectoral Risk in Italian Banks' Credit Exposures to Non-Financial Firms”

M. Accornero (Banca d'Italia), G. Cascarino (Banca d'Italia), R. Felici (Banca d'Italia), F. Parlapiano (Banca d'Italia) and A.M. Sorrentino (Banca d'Italia)

### “CoCAS and the usage of CBSO Data for Inhouse-Credit Assessment”

Gerhard Winkler (Oesterreichische Nationalbank) and Felix Rieger (Deutsche Bundesbank)

12:30 - 14:00 *Lunch break*

## 14:00 - 15:15 Session 3 - Assessing risk using Central Balance Sheet Data Offices' data – Part II

Chair: Robert Kirchner (Deutsche Bundesbank)

### “Looking at aggregate currency mismatches and beyond”

Bruno Tissot (Bank for International Settlements), Philip Turner (Bank for International Settlements) and Emese Kuruc (Bank for International Settlements)

### "Towards a more comprehensive understanding of corporate leverage ratios. Using firm-level data from Central Balance Sheet Data Offices to disentangle the role of firm-, sector- and region-specific characteristics."

Nicolas Griesshaber (European Central Bank)

### "Corporate Sector Financials from Financial Stability Perspective"

Gülcan YILDIRIM GÜNGÖR (Central Bank of the Republic of Turkey), Merve DEMİRBAŞ ÖZBEKLER (Central Bank of the Republic of Turkey) and Tuba Pelin SÜMER (Central Bank of the Republic of Turkey)

### “Assessing SMEs by credit institutions using CBSO (Central Balance Sheet Data Office) data: a user’s case developed by Banco de España”

Manuel Ortega, Banco de España

15:15 - 15:30 *Coffee break*

#### 15:30 - 17:00 Session 4 - Using Central Balance Sheet Data Offices' information for economic research

Chair: Bruno Tissot (Bank for International Settlements)

"Exports of Manufacturing Firms, Exchange Rates, and Foreign Currency Exposure: Firm Level Evidence From Turkey"

Nazlı Karamollaoğlu (MEF University) and Cihan Yalçın (Central Bank of the Republic of Turkey)

"Foreign ownership and performance: evidence from a panel of Italian firms"

C. Bentivogli (Banca d'Italia) and L. Mirenda (Banca d'Italia)

"Employment Growth and Uncertainty: Evidence from Turkey"

Aslıhan Atabek-Demirhan (Central Bank of the Republic of Turkey) and Burcu Gürçihan-Yüncüler (Central Bank of the Republic of Turkey)

"A Conceptual Design of "What and How Should a Proper Macro-Prudential Policy Framework Be?"  
A Globalistic Approach to Systemic Risk and Procuring the Data Needed"

Murat Cakir (Central Bank of the Republic of Turkey)

#### 17:00 - 17:15 Closing remarks

João Cadete Matos, ECCBSO

Bruno Tissot, BIS-IFC

Timur Hülagü, CBRT